HSBC

Securities Lending Report

HBCE / HSBC MSCI EMERGING MARKETS SMALL CAP SCREENED UCITS ETF - 506306

Report as at 30/10/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HBCE / HSBC MSCI EMERGING MARKETS SMALL CAP SCREENED UCITS ETF - 506306
Replication Mode	Physical replication
ISIN Code	IE000W080FK3
Total net assets (AuM)	43,521,618
Reference currency of the fund	USD

* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

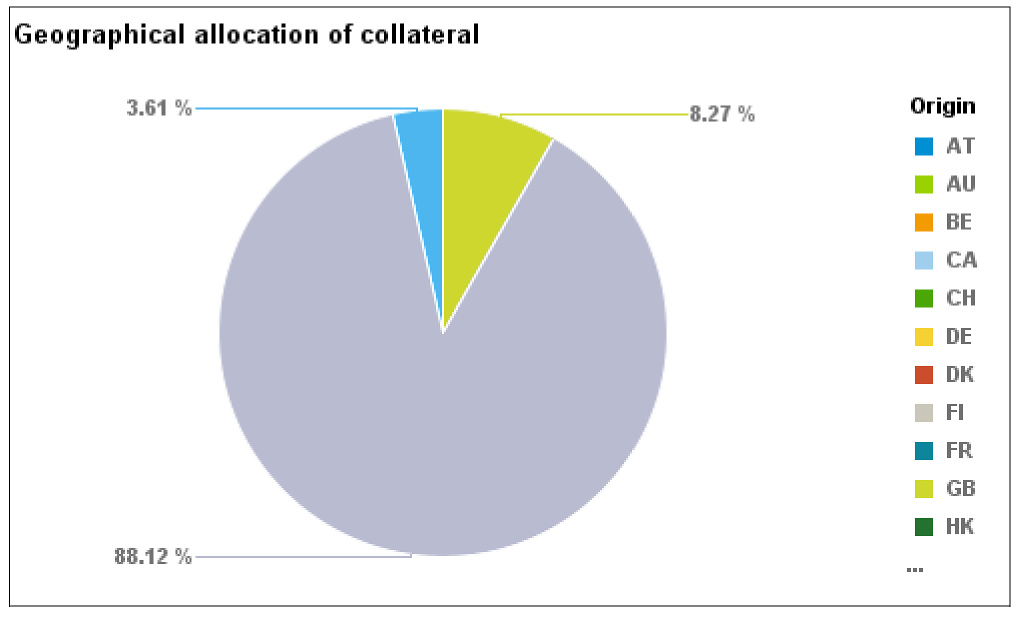
Securities lending data - as at 30/10/2025	
Currently on loan in USD (base currency)	935,569.73
Current percentage on loan (in % of the fund AuM)	2.15%
Collateral value (cash and securities) in USD (base currency)	982,984.16
Collateral value (cash and securities) in % of loan	105%

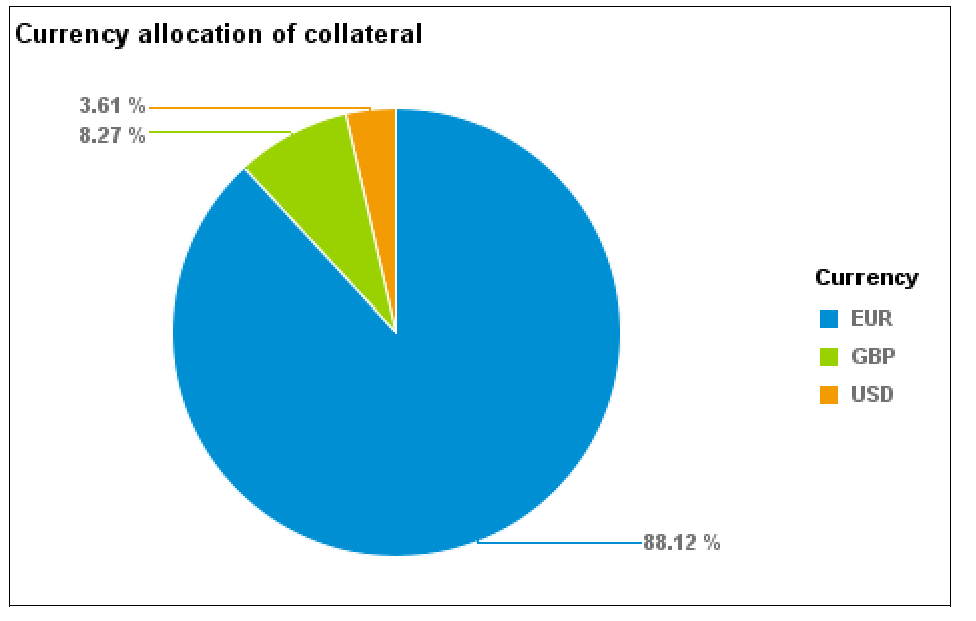
Securities lending statistics	
12-month average on loan in USD (base currency)	N/A
12-month average on loan as a % of the fund AuM	N/A
12-month maximum on loan in USD	N/A
12-month maximum on loan as a % of the fund AuM	N/A
Gross Return for the fund over the last 12 months in USD (base currency)	N/A
Gross Return for the fund over the last 12 months in % of the fund AuM	N/A

Collateral data - as at 30/10/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	14,110.81	18,684.83	1.90%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	35.92	47.56	0.00%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	14,111.80	18,686.14	1.90%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	14,111.79	18,686.13	1.90%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	4,926.31	6,523.17	0.66%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	14,111.79	18,686.13	1.90%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	30,262.25	35,297.73	3.59%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	118,819.34	138,590.29	14.10%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	118,819.25	138,590.19	14.10%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	118,819.49	138,590.46	14.10%

Collateral data - as at 30/10/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	118,819.32	138,590.27	14.10%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	118,819.30	138,590.24	14.10%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	118,265.25	137,944.00	14.03%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	17,771.99	17,771.99	1.81%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	17,705.02	17,705.02	1.80%
						Total:	982,984.16	100.00%





Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS CAPITAL SECURITIES LIMITED (PARENT)	1,020,266.92
2	HSBC BANK PLC (PARENT)	281,337.43